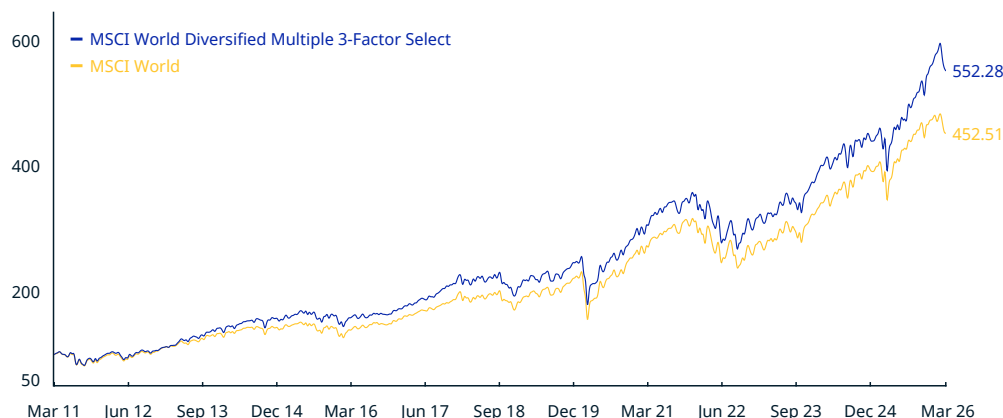


MSCI World Diversified Multiple 3-Factor Select Index (USD)

The MSCI World Diversified Multiple 3-Factor Select Index is based on the MSCI World Index, its parent index. The parent index includes large and mid-cap stocks across 23 Developed Markets (DM) countries* and excludes the companies associated with controversial or nuclear weapons, or deriving revenues from tobacco. The MSCI World Diversified Multiple 3-Factor Select Index aims to maximize exposure to three factors – Value, Momentum and Quality - while maintaining a risk profile similar to that of the underlying parent index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI World Diversified Multiple 3-Factor Select	MSCI World
2025	27.55	21.60
2024	15.81	19.19
2023	24.86	24.42
2022	-16.22	-17.73
2021	24.64	22.35
2020	16.56	16.50
2019	26.39	28.40
2018	-8.66	-8.20
2017	25.88	23.07
2016	5.03	8.15
2015	3.60	-0.32
2014	8.99	5.50
2013	34.23	27.37
2012	14.55	16.54

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Apr 30, 1999
					3 Yr	5 Yr	10 Yr		
MSCI World Diversified Multiple 3-Factor Select	-7.16	-0.18	28.34	-0.18	19.59	12.57	13.14	10.20	
MSCI World	-6.32	-3.47	19.39	-3.47	17.29	10.77	12.36	7.10	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.92	15.70	13.39	2.49
1.68	22.70	18.25	3.71

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 1999 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Apr 30, 1999	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Diversified Multiple 3-Factor Select	0.94	3.50	40.91	11.67	15.12	14.23	1.20	0.64	0.78	0.58	53.31	2007-10-29–2009-03-09
MSCI World	1.00	0.00	2.30	11.72	14.69	14.60	1.02	0.55	0.72	0.38	57.46	2007-10-31–2009-03-09

¹ Last 12 months ² Based on monthly gross returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI World Diversified Multiple 3-Factor Select Index (USD)

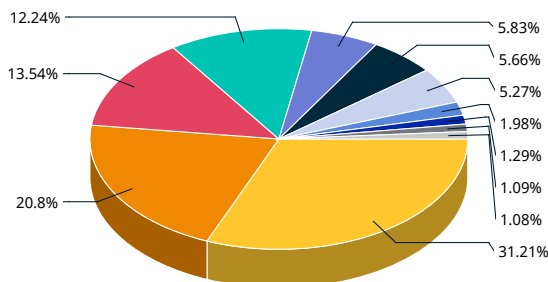
INDEX CHARACTERISTICS

	MSCI World Diversified Multiple 3-Factor Select	MSCI World
Number of Constituents	222	1,311
	Weight (%)	
Largest	5.77	5.32
Smallest	0.01	0.00
Average	0.45	0.08
Median	0.17	0.03

TOP 10 CONSTITUENTS

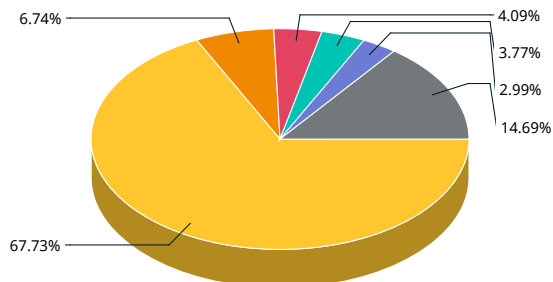
	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLE	5.77	4.69	Info Tech
ALPHABET A	4.00	2.10	Comm Svcs
ALPHABET C	3.64	1.75	Comm Svcs
NVIDIA	3.52	5.32	Info Tech
JOHNSON & JOHNSON	3.05	0.74	Health Care
APPLIED MATERIALS	2.55	0.34	Info Tech
MICRON TECHNOLOGY	2.38	0.48	Info Tech
CISCO SYSTEMS	2.35	0.39	Info Tech
LAM RESEARCH CORP	2.31	0.34	Info Tech
GILEAD SCIENCES	2.25	0.22	Health Care
Total	31.83	16.37	

SECTOR WEIGHTS



- Information Technology 31.21%
- Financials 20.8%
- Communication Services 13.54%
- Health Care 12.24%
- Industrials 5.83%
- Materials 5.66%
- Consumer Discretionary 5.27%
- Utilities 1.98%
- Consumer Staples 1.29%
- Real Estate 1.09%
- Energy 1.08%

COUNTRY WEIGHTS



- United States 67.73%
- Japan 6.74%
- Canada 4.09%
- United Kingdom 3.77%
- Spain 2.99%
- Other 14.69%

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US

ABOUT MSCI

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